

Figure 1: Contour Plot of $-\arctan(G(\beta, a)^2)$ for $\beta_0 = [.8, .4]'$

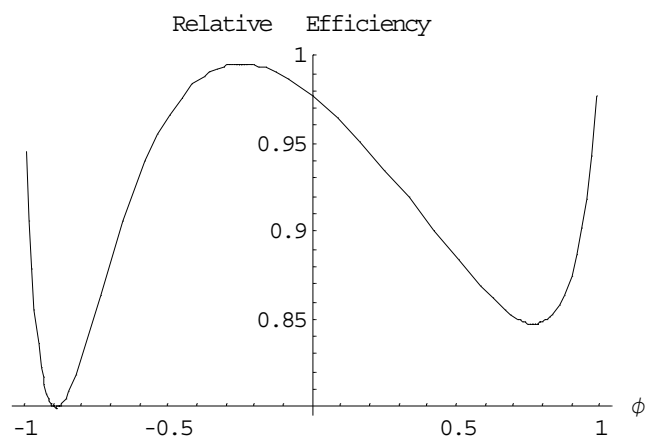


Figure 2: Relative Efficiency $\text{Var}(\phi_{IV})/\text{Var}(\phi_{OLS})$ for $\beta_0 = [\phi, .4]'$, $\phi \in [-1, 1]$

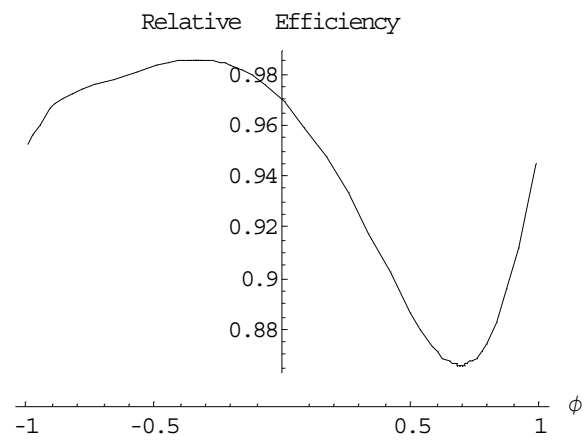


Figure 3: Relative Efficiency $\text{Var}(\theta_{IV})/\text{Var}(\theta_{OLS})$ for $\beta_0 = [\phi, .4]'$, $\phi \in [-1, 1]$